

## FIG. 1A

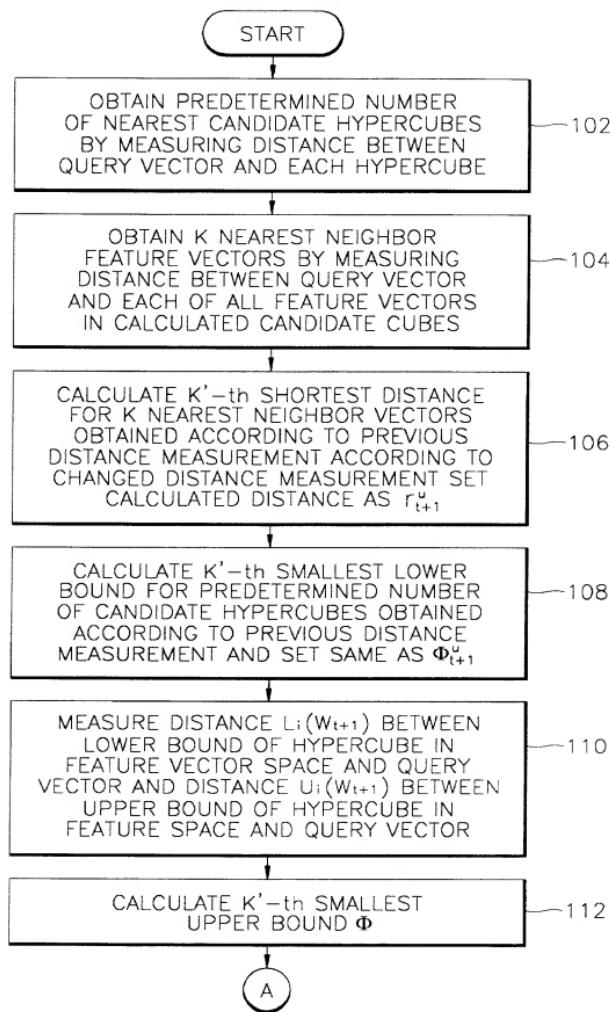
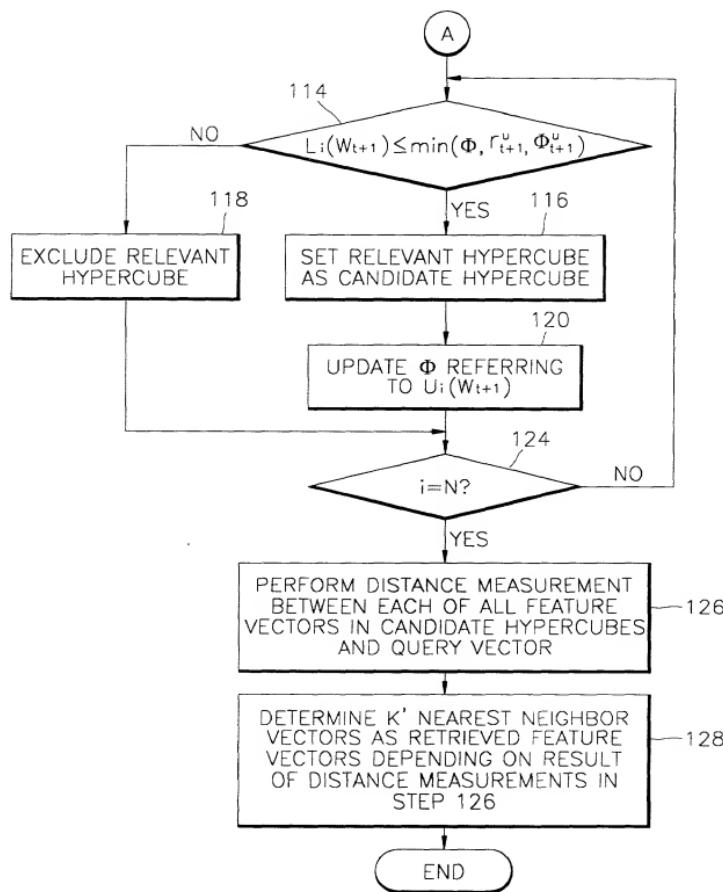


FIG. 1B



## FIG. 2

```
Begin
    initialize  $\Phi$ 
    count=0;
    for i=1 to N
        compute  $L_i(W_{t+1})$  and  $U_i(W_{t+1})$  for  $P_i$ 
        202 — [if  $L_i(W_{t+1}) \leq r_{t+1}^u$  and  $L_i(W_{t+1}) \leq \Phi_{t+1}^u$  and  $L_i(W_{t+1}) \leq \Phi$ ]
        206 — [update  $\Phi$ ]
        204 — [choose  $P_i$ ]
    end for
     $N_1 = \text{count}$ 
End
```